

Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT
Avdelning 2

INKOM: 2019-10-16
MÅLNR: B 9735-17
AKTBIL: 1278

(PM)
Bilaga O

till förundersökningsprotokoll

EB-4689-16

Grovt bedrägeri mm i

Optimus Fonder AB (556673-5758)

Falcon Funds SICAV PLC (SV295)

mfl.

Misstänkta:

Max Serwin (fd Emil Amir Ingmansson), 771006-0570
Mark Bishop, 560512-0000
Afram Gergeo, 770205-0316
mfl.

Förundersökningsledare:

Kammaråklagare Jerker Asplund
Kammaråklagare Ingela Ohlén
Extra åklagare Gunnar Stetler

Bilaga 0 till

BAFC

2004-1 B2

Sid

1 **Kap. 7.12 BAFC - Bilaga O**

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3 Chart över köp och försäljning av BAFC

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Försäljning av MBS "BAFC"



Credit Suisse

\$1 332 328
(130607)



Mesirow Financial

\$1 390 935
(130607)



ABS I G

\$2 169 887
(130621)



SVC

\$2 712 910
(130620)



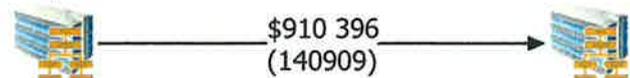
Close Brothers

\$2 720 961
(130620)



Optimus

\$910 396
(140909)



Auriga

BAFC 2004-1 B2

	<u>Instrument</u>	<u>Cusip</u>	<u>Original Face</u>	<u>Trade date</u>	<u>Settlement date</u>	<u>Namn</u>	<u>Säljare</u>	<u>Köpare</u>	<u>Factor</u>	<u>Current Face</u>	<u>Deal price</u>	<u>Deal Belopp</u>	<u>Upplupen ränta</u>	<u>Bankavgift</u>	<u>Settlement Summa</u>
1	US05946XGH08	05946XGH0	5 345 000	2013-06-04	2013-06-07	BAFC	Credit Suisse	Mesirow	0,73099345	\$3 907 159,99	0,34	\$1 328 434,40	\$3 893,20		\$1 332 327,60
2	US05946XGH08	05946XGH0	5 345 000	2013-06-04	2013-06-07	BAFC	Mesirow	ABS I G	0,73099345	\$3 907 159,99	0,355	\$1 387 041,80	\$3 893,20		\$1 390 935,00
3	US05946XGH08	05946XGH0	5 345 000	2013-06-10	2013-06-13	BAFC	ABS I G	SVC	0,7336889504	\$3 921 567,44	0,55	\$2 156 862,09	\$7 814,91		\$2 164 677,00
3	US05946XGH08	05946XGH0	5 345 000	2013-06-10	2013-06-21	BAFC	ABS I G	SVC	0,7336889504	\$3 921 567,44	0,55	\$2 156 862,09	\$13 024,85		\$2 169 886,94
4	US05946XGH08	05946XGH0	5 345 000	2013-06-17	2013-06-20	BAFC	SVC	Close Brothers	0,7336889504	\$3 921 567,44	0,69	\$2 705 881,56	\$12 373,61	-\$5 345,00	\$2 712 910,17
5	US05946XGH08	05946XGH0	5 345 000	2013-06-17	2013-06-20	BAFC	Close Brothers	Optimus	0,7336889504	\$3 921 567,44	0,69	\$2 705 881,56	\$12 373,61	\$2 705,88	\$2 720 961,05
6	US05946XGH08	05946XGH0	5 345 000	2014-09-05	2014-09-09	BAFC	Optimus	Auriga	0,7021494369	\$3 752 988,74	0,24125	\$905 408,53	\$4 987,95		\$910 396,48

B2 omfattar \$5 345 000

Prospektet finns (255 s)

Resultat för Optimus = -\$1 810 564,57

Resultat för SVC, UK = \$548 233,17

Resultat för ABS I G = \$778 951,94

Resultat för SVC och ABS I G = \$1 327 185,11

Zeptunus = 456 720 kr
169 932 kr okänt varför

P266 t

Ticket number 2863329

BAFC 2004-1 B2 5.9		Cancel	15 Trade Recap	99 Options	Accepted Ticket	
8911312	05946XGH0			NY	06/26/2013	00:52:40
BUY	5345	(M)		As of	06/04/2013	11:48:26
Price	34-00	34.00000000	Yield	59.892572		
Settlement	06/07/2013	Other		Broker		
Account	00360377	CREDIT SUISSE				

Commission	Code	Rate	+/-	Amount	Curr	5) Spread	9) Mortgage
Sales Commission					USD	Effective Dur	1.33 WAC
Misc Fee					USD	Average Life	4.79 WAM
						Prepayment	15 CPR WALA/AGE
						Cpn (Assumed)	5.978407 Factor
						Maturity	3/25/34 As Of
							Current Face
							3,907,159.99

9 Notes 1-4 0 Notes 5-8 7 Reporting 80 Prevailing Market Price 89 Best Ex Notes

STEP/OUT	U	TRADE STIP	
MASTER A/C	EX06	TRADE STIP	CHRIS MYERS
TRD ID		TRADE STIP	
HEDGE		NOTES	

Invoice		Principal/Agency	P
Principal	1,328,434.40	SOL / UNSOL	
Accrued (6)	3,893.20	Settlement Loc	
Transaction Costs		#Trade Flat	Venue ID
Total (USD)	1,332,327.60	#Special Price	Fee-based
View in	USD	TRACE: Unknown Status	pecial
Rate	1.00000000		N
			Ticket #
			2863329

SN 276302 EDT GMT-4:00 H755-5838-0 30-Apr-2019 15:33:51

P266 t

Ticket number 2863330

BAFC 2004-1 B2 5.9		Cancel	Trade Recap	Options	Accepted Ticket	
8911312	05946XGH0	NY	06/26/2013	00:52:40		
SELL	5345 (M)	As of	06/04/2013	11:49:44		
Price	35-16	35.50000000	Yield	56.241622		
Settlement	06/07/2013	Other				Broker
Account	88888888	**INVALID ACCOUNT**	ABS FDU GRP			Sales
						EX09

Commission	Code	Rate	+/-	Amount	Curr	Spread	Mortgage
Sales Commission		1.5		58607.4	USD	Effective Dur	1.38 WAC 6.306
Misc Fee					USD	Average Life	4.79 WAM 231
						Prepayment	15 CPR WALA/AGE 114
						Cpn (Assumed)	5.978407 Factor .73099345
						Maturity	3/25/34 As Of Jun13
						Current Face	3,907,159.99

Notes 1-4	Notes 5-8	Reporting	Prevailing Market Price	Best Ex Notes
STEPOUT	U	TRADE STIP	ABS STEPS OUT TO 00541747	
MASTER A/C	EX09	TRADE STIP		
TRD ID		TRADE STIP		
HEDGE		NOTES		

Invoice		Principal/Agency	P
Principal	1,387,041.80	SOL / UNSOL	
Accrued (6)	3,893.20	Settlement Loc	
Transaction Costs		Trade Flat	Venue ID
Total (USD)	1,390,935.00	Special Price	Fee-based
View in	USD	TRACE: Unknown Status	pecial
Rate	1.00000000	Ticket #	2863330

SN 276302 EDT GHT-4:00 H755-5838-0 30-Apr-2019 15:34:32

LPL FINANCIAL

Bi-lago 04



ABS INVESTMENT GROUP
A LIMITED LIABILITY COMPANY
707 BRAODWAY, 18TH FLOOR
SAN DIEGO CA 92101

Investment Account Strategic Asset Management

Statement Period
June 1 to June 30, 2013

ABS INVESTMENT GROUP A LIMITED LIABILITY COMPANY
Investment Objective

1360-4701
Growth

Total Value of Your Account as of June 30, 2013 **\$61,184.98**

INVESTMENTS HELD AT LPL FINANCIAL

Previous Year-End Value as of December 31, 2012	\$724,609.05
Beginning Value as of June 1, 2013	\$46,989.78
Additions	1,405,129.01
Withdrawals	—
Dividends, Interest and Capital Gains	1.19
Increase/decrease in Market Value ¹	-1,390,935.00
Ending Value as of June 30, 2013	\$61,184.98

Your Financial Advisor:
Ronald Chamberlin (949)251-6959
Commerce West Bank
2111 Business Center Drive
Irvine, CA 92612
ron.chamberlin@LPL.COM

	Year-End Value December 31, 2012	Value on June 30, 2013
TOTAL VALUE OF YOUR ACCOUNT	\$724,609.05	\$61,184.98

Securities Offered Through
LPL Financial
Member FINRA/SIPC
9785 Towne Centre Drive, San Diego, CA 92121-1968
75 State Street, 24th Floor, Boston, MA 02109-1827

¹ Increase/decrease in Market Value reflects the impact of changes in the value of securities held in your LPL Financial account, as well as the impact of any transfers of securities into or out of your account during the statement period.



Not FDIC Insured | No Bank Guarantee | May Lose Value
Not a Deposit | Not Insured by any Federal Government Agency

Investment Account Strategic Asset Management 1360-4701

COPY

Page 1 of 10
13604701
000001

Account Activity as of June 30, 2013

ACCOUNT ACTIVITY SUMMARY

	Period Ending June 30, 2013	Year-to-Date
Securities Purchased	-\$1,390,935.00	-\$1,390,935.00
Securities Sold	—	—
Additions to Your Account	1,405,129.01	1,405,129.01
Withdrawals from Your Account	—	—
Dividends, Interest and Capital Gains	1.19	35,368.15
Reinvestments	—	—
Net Change in Bank Deposit Sweep Balance ¹	—	—
Net Change in Money Market Fund Balance	14,195.20	48,836.19
Fees and Expenses ²	—	-725.97

¹ Bank Deposit Sweep Accounts are FDIC insured, are not obligations of LPL Financial or SIPC, and are not available for margin purposes. See the message section for further information.

² Fees and expenses include account, custodial and advisory fees assessed during the statement period.

Account Activity as of June 30, 2013

SECURITIES PURCHASED

Date	Activity Type	Description/SecurityID	Quantity	Price	Amount
06/04/13	Purchase	BANC AMER FDG CORP REMIC 2004-1 CL B2 MONTHLY 24 DAY DELAY VAR CPN 0.000% DUE 03/25/34 DTD 04/01/04 FC 05/25/04 05946XGHO	5,345,000	\$35.50	-\$1,396,063.89
06/26/13	Cancel	BANC AMER FDG CORP REMIC 2004-1 CL B2 MONTHLY 24 DAY DELAY VAR CPN 5.978% DUE 03/25/34 DTD 04/01/04 FC 05/25/04 05946XGHO AS OF 06/04/13	-5,345,000	---	1,396,063.89
06/26/13	Purchase	BANC AMER FDG CORP REMIC 2004-1 CL B2 MONTHLY 24 DAY DELAY VAR CPN 5.978% DUE 03/25/34 DTD 04/01/04 FC 05/25/04 05946XGHO AS OF 06/04/13	5,345,000	35.50	-1,390,935.00
TOTAL SECURITIES PURCHASED					-\$1,390,935.00

ADDITIONS TO YOUR ACCOUNT

Date	Activity Type	Description/SecurityID	Quantity	Price	Amount
06/04/13	Wire Transfer	FED FUNDS/COMMERCEW	---	---	\$1,400,000.00
06/25/13	Journal	05236010	---	---	5,129.01
TOTAL ADDITIONS TO YOUR ACCOUNT					\$1,405,129.01



Enter 1<Go> to send Ticket via MSG and WCON.

Bloomberg
CMTD

TRADE TICKET

as of **6/ 7/13**

TRADER

ABS INVESTMENT GROUP - #1

orig face **BANC OF AMERICA FUNDING CORPORATION**

05946XGHO

CMO : SUB, CSTR, +

BUYS

5,345,000

BAFC 2004-1 B2

5.97841% 3/25/34

4.79 Avg Life

PRICE

35-16

assuming **CPR= 15.0**

YTM = 56.242%

7/13- 5/34 Principal

SETTLE

6/ 7/13 Fri

Accrual Period 6/ 1/13 - 6/30/13 Monthly

CALL? Date 7/25/26 Px 100

Next payment 7/25/13 (24 day delay)

Original Face	\$	5,345,000.00
x May13 Factor		0.7336889504
= current face	\$	3,921,567.44
Principal value	\$	1,392,156.44
+ 6 days accrued	\$	3,907.45
= total funds	\$	1,396,063.89

! ASSUMED (actual Jun13 factor unknown)

! ASSUMED (actual Jun13 coupon unknown)

TRACE ELIGIBLE

Text HighLight? Y

NOTES:

issued: 4/ 1/04

mature: 3/25/34

Collat: WH30 5.93

6.31(231)114

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
 SN 132500 H295-1359-1 10-Jun-13 4:02:15 PDT GMT-7:00

136721-3
13.1996.05

NO FIELDS ENTERED. USE <MENU> OR ENTER FIELDS.

Bloomberg
S.P.O.

TRADE TICKET

as of **6/10/13**

TRADER **SOLID VENTURE CAPITAL**

05946XGHO

orig face **5,345,000** EMIC OF AMERICA FUNDING CORPORATION

CMO :SUB,CSTR,+

BUYS **5,345,000** **BAFC 2004-1 B2** **5.97841%** **3/25/34**

4.77 avg Life

PRICE **55.00** assuming **SPR=115.0** **YTM = 28.104%** 7.13-5.34 Principal
(55.0000000)

SETTLE **6/13/13** Thu

Accrual Period 6/ 1/13 - 6/30/13 Monthly

CALL? Date **7/25/13** Px 100

Next payment 7/25/13 (24 day delay)

Original Face	\$	5,345,000.00
x May13 Factor		0.7336889504
= current face	\$	3,921,567.44
Principal value	\$	2,156,862.09
+ 12 days accrued	\$	7,814.91
= total funds	\$	2,164,677.00

TRACE ELIGIBLE
Text HighLight?

NOTES:

[Redacted Notes]

issued: 4/ 1/04
mature: 3/25/34
Collat: WH30 5.93
6.31(231)114

Billage 09

Enter Ticker to send Ticket via MSB and VCON.

Bloomberg **TRADE TICKET** as of **6/10/13**
CMO

TRADER **SOLID VENTURE CAPITAL** **05946XGHO**

BDYS orig face **5,345,000** BANK OF AMERICA FUNDING CORPORATION **BAFC 2004-1 B2** **CMO** **:SUB,CSTR,+**
5.97841% **3/25/34**

PRICE **55-00** assuming **CPR= 15.0** **YTM = 28.280%** 4.75 Avg Life
(55.0000000) 7/13- 5/34 Principal

SETTLE **6/21/13** Fri **Accrual Period** **6/ 1/13 - 6/30/13** **Monthly**
CALL? **Date** **7/25/26** **Px** **100** **Next payment** **7/25/13** **(24 day delay)**

Original Face	\$	5,345,000.00	
x May13 Factor		0.7336889504	<small>1 ASSUMED (actual Jun13 factor unknown)</small>
= current face	\$	3,921,567.44	
Principal value	\$	2,156,862.09	
+ 20 days accrued	\$	13,024.85	<small>1 ASSUMED (actual Jun13 comp/unknown)</small>
= total funds	\$	2,169,886.94	

NOTES : [REDACTED]

TRACE ELIGIBLE
Text HighLight?

issued: **4/ 1/04**
mature: **3/25/34**
Collat: **WH30 5.93**
6.31(231)114

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 63 9304 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
SN 141908 H621-136-1 13-Jun-13 0:03:29 PDT GMT-7:00

Solid Venture Capital Ltd, UK, USD-konto 200000728 2013-02-01--

Datum	Text	Belopp	Saldo	KOMMENTAR	Värdepapper	Vinst SVC
2013-06-18	Försäljning värdepapper	\$2 712 910,14	\$2 761 825,97	SVC säljer till Close Brothers/Optimus	BAFC	\$543 023,20
2013-06-21	Överföring	-\$2 169 886,94	\$341 939,03	SVC köper från ABS I G	BAFC	

EBM.s noteringar

\$543 023,20

Bitaga 08

Bitage 09

*****EXCLUDE-Cycle
1927 0.8180 EX 0.000 5 2 1190
Abs Investment Group LLC
707 Broadway 18th Floor
San Diego CA 92101

Date 6/28/13
Primary Account

Page 1
0070

---- CHECKING ACCOUNTS ----

Abs Investment Group LLC

BUSINESS ANALYZED				
Account No.	0070	Statement Dates	6/03/13 thru	6/30/13
Previous Balance	626,918.56	Days in the statement period		28
5 Deposits/Credits	7,064,384.00	Average Ledger		860,694.07
20 Checks/Debits	7,578,230.68	Average Collected		860,694.07
Service Charge	.00			
Interest Paid	.00			
Current Balance	113,071.88			

	Total For This Period	Total Year-to-Date
NSF paid item fees statement to date	\$.00	\$.00
NSF return item fees statement to date	\$.00	\$.00

Deposits and Additions

Date	Description	Amount
6/04	IB Transfer from D *****005 to	1,400,000.00
6/17	WIRE-IN 20131680008300	144,497.06
6/21	WIRE-IN 20131720002600	2,169,886.94 ←
6/24	WIRE-IN 20131750016300	350,000.00
6/24	IB Transfer from D *****005 to	3,000,000.00

13/1/10 010

Enter 13502 to send Ticket via HSC and VCOM

Bloomberg **TRADE TICKET** 35 of 6/17/13

TRADER OPTIMUS FONDER AB **05946XG10**
OF AMERICA FINANCIAL CORPORATION CNO :SUB,OSTR,+

BUYS 5,345,000 **BAFC 2004-1 B2** 5.9784% 3/25/34
4.0% Orig Life

PRICE 69-00 assuming **CPR= 15.0** **YTM = 18.093%**
(100/100) 7.0% 100% Principal

SETTLE 6/20/13 Thu Accrual Period 6/1/13 - 6/30/13 - Monthly
CALL? N Date 7/25/26 Px 100 Next payment 7/25/13 (24 day delay)

Original Face	\$	5,345,000.00
* May13 Factor		0.7336889504
= current face	\$	3,921,567.44
- Principal value	\$	2,705,861.55
+ 19 days accrued	\$	12,373.61
= total funds	\$	2,718,255.14

NOTES : [REDACTED]

TRACE ELIGIBLE
Text Highlight?

Issued: 4/1/04
maturity: 3/25/34
Collat: GH30 5.93
6 01(231)114

Australia 61 2 9227 8600 Brazil 5511 3048 4500 Europe 44 20 7330 2500 Germany 49 69 9204 1210 Hong Kong 852 2577 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 319 2000 Copyright 2013 Bloomberg Finance L.P.
3M 103008 CEST GMT+2:00 5538-4975-0 14-Jun-2013 13:01:23

13-1769-48.3
Bilaga 011

TRADE CONFIRMATION

Date: 17/06/13

Client:	Optimus Fonder AB
Confirmation Text:	
Reference No.:	229741

We confirm your Buy

Security Name:	BANC AMERICA FDG CORP. 2004-1 DL-FLR CERTS 2004(34) CL.B-2		
ISIN:	US05946XGH08		
Currency:	USD		
Nominal:	5,345,000		
Trade Price:	USD 50.62453800	Principal Amount:	USD 2,705,881.56
Commission:	USD 2,705.88	Interest Days:	19
Local Tax:		Accrued Amount:	USD 12,373.61
Net Price:	USD 50.90666100		
Net Amount:	USD 2,720,961.05		
Exchange:			
Trade Day:	17/06/13		
Value Day:	20/06/13		
Trade Time:	09:00		
Trader:	pfersdca		

Our Settlement Instructions:

BBH, New York
BBHCUS33
DTC 0010, AgentID 10419, ACC. 2006112 HSBC RE NCM Clients

Your Settlement Instruction:

JP Morgan Chase Bank, New York
DTC 00902 inst.ID 62815
ABA no: 021000021
JP Morgan Chase Bank, London
ACC: PS75350

Bitaga 012

TRADE CONFIRMATION

Date: 17/06/13

Client:	Solid Venture Capital Ltd.
Confirmation Text:	
Reference No.:	229753

We confirm your Sell

Security Name:	BANC AMERICA FDG CORP. 2004-1 DL-FLR CERTS 2004(34) CL.B-2		
ISIN:	US05946XGH08		
Currency:	USD		
Nominal:	5,345,000		
Trade Price:	USD 50.62453800	Principal Amount:	USD 2,705,881.56
Commission:	USD 5,345.00	Interest Days:	19
Local Tax:		Accrued Amount:	USD 12,373.61
Net Price:	USD 50.75603700		
Net Amount:	USD 2,712,910.17		
Exchange:			
Trade Day:	17/06/13		
Value Day:	20/06/13		
Trade Time:	09:00		
Trader:	pfersdca		

Our Settlement Instructions:

BBH, New York
BBHCUS33
DTC 0010, AgentID 10419, ACC. 2006112 HSBC RE NCM Clients

Your Settlement Instruction:

Citibank, New York
DTC-acc. 908
RCVR-ACCT: "089154 CSC63359"
Clearstream Banking S.A., Luxembourg
CEDELULLXXX
s/c 63359 BNP Paribas (BIC: PARBDEFF)

Close Brothers Seydler Bank AG, Kunden-Depotgeschäft via BNP PARIBAS Securities Service S.C.A., Zweigniederlassung Frankfurt					
Depot # 900728 - Eingänge/ Ausgang Frei von Zahlung (Anlage 2.3)					
ISIN	Eingang/ Ausgang	Name	Nom.	trade date	Gegenseite der Frei von Zahlung Transaktion
US05946XGH08	Eingang	BANC OF AMERICA FDG 2004-1 TR. DL-FLR CERTS 2004(34) CL.B-2	5 345 000 USD	2013-06-13	ABS Investment Group, acc. 7395-4378, DTC 0075

Info
Unser Depotkunde Solid Venture Capital Ltd. hat die Nominale frei von Zahlung von ABS Investment Group erhalten, und nach Erhalt verkauft an Optimus Fonder AB.



**Close Brothers Seydler Bank AG, Kundenhandel (Kommissionsgeschäft) via
 HSBC Trinkaus & Burkhardt AG, Düsseldorf**

OTC Käufer				OTC Verkäufer						
Käufer	Nom.	Settlement amount	Settlement	Trade Day	Value Day	Verkäufer	Settlement amount	Settlement	Trade Day	Value Day
Optimus Fonder AB (Anlage 3.1)	5 345 000 USD	2 720 961 USD	JP Morgan Chase Bank, NY DTC 00902, Inst. ID 62815 ABA no: 02100021 JP Morgan Chase Bank, London ACC: PS 75350	2013-06-17	2013-06-20	Solid Venture Capital Ltd. (Anlage 2.3 bzw. 3.1)	2 712 910,17 USD	Clearstream Banking S.A. Luxembourg CEDELULXXX s/c 63359 BNP Paribas BIC PARDEFF Citibank, New York DTC acc. 908 RCVR-Acct: 089154 CSC63359 (w/ Depot #900728)	2013-06-17	2013-06-20



Från Swedbank

CUSTOMER	B/S SOURCE	B/S T/D	S/D	ISIN	STATUS	ACCOUNT NR	QUANTITY	SETTLEMENT AMOUNT	CURRENCY	PSET	COUNTRY	CLIENT REFERENCE
OPTIMUS FONDER AB	DTCYID/0010	Buy	2013-06-17	2013-06-20	US05946XGH08	CONFIRMED	901901350628	5345000	2720961,05	USD	UNITED STATES	32890
OPTIMUS FONDER AB	DTCYID/00443	Sell	2014-09-05	2014-09-09	US05946XGH08	CONFIRMED	901901350628	5345000	910396,48	USD	UNITED STATES	35837

Bitaga 014

86721-3
131999 015

[Alex Hendrickson <alex@aurigaussallc.com>]

Thu, 09/04/2014 12:30 PM

From: [Alex Hendrickson <alex@aurigaussallc.com>]

To: [Mark Bishop <mbishop@absig.com>, Mark <mailto:bishop@gmail.com>]

Subject: FW: BAFC 2004-1 B2

Thanks Mark -

Auriga buys from Calamatta / Optimus.
Our DTC #0443, Pershing

Thanks for the trade

TRADER: ALEX HENDRICKSON CUSIP: 05946XGH0
BUYS: 5,345,000 of BAFC 2004-1 B2 5.98077% 03/25/34
PRICE: 24.1250000 assuming CPR= 10.0 YTM: 54.666 AL= 6.85YR
SETTLE: 09/09/14 [Tue] Accrual Pd: 09/01/14 - 09/30/14 Monthly
Next Payment: 10/25/14 (24 day delay)
** Curr Face \$ 3,752,988.74 <Aug14 Factor 0.7021494369>
PRINCIPAL VAL \$ 905,408.53
+ 8 Days ACC \$ 4,987.95 !ASSUMED: Sep14 coupon unknown
= TOTAL FUNDS \$ 910,396.48 **

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Our detailed disclaimer can be seen at
<http://www.aurigaussallc.com/disclaimer>

Robert Ekström

From: Robert Batista <robert.batista@aurigausallc.com>
Sent: den 4 september 2014 21:31
To: funds@cc.com.mt
Cc: info@optimusfonder.se; optimus.backoffice
Subject: One trad done today

TRADER: ALEX HENDRICKSON CUSIP: 05946XGH0

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35837

BG1106-4.1
6/7/13 4:40 PM
Bilaga 017

[Mark Bishop <mbishop@absig.com>]
Fri, 06/07/2013 04:22 PM

From: [Mark Bishop <mbishop@absig.com>]
To: [Craig Chang <cchang@absig.com>]
Subject: Short term trading plan...

FYI -

Craig - My short term trading plan is as follows:

- (1) BAFC bond settles today with Mesirow. I will free trade the bond next week to Close Brothers Bank for a trade with Optimus for a settlement on June 18, with a USD 270K+ arb.
- (2) With the sale of the 3 Fund V bonds that we are contemplating today, we should have approx/exactly USD 6 million in cash. This will cover our purchase price for Positiv Pension on June 28, exactly.
- (3) We will sell 7 bonds out of the Fund IV portfolio to Optimus once the Positiv deal goes through. Within 2 weeks after the closing, there will be enough capital in Optimus to sell the bonds (approximately July 15th). This one transaction will produce about USD 5.5 million in profit. One more "turn" during the second 2 weeks of July will finish paying the purchase price for Positiv, and produce USD 2 million for ABSIG arb, and USD 2 million for Solid arb.
- (4) At the end of July we will turn our focus back on Fund IV, where we will have approximately USD 16 million to reinvest. We will reinvest the capital, cover all imbalances, and book a 15-20% arb.

M

=====
Mark Bishop
mbishop@absig.com
+1 949 678 9574

136721-1
Bilag 018

From: **Emil Ingmanson** emil@solidequity.se
Subject: **Re: BAFC 2004-1 B2 bond sale - ISIN US05946XGH08...**
Date: **10 Jun 2013, 14:17:25**
To: **Mark Bishop** mailtobishop@gmail.com
Cc: **emil** emil@solidequity.se

Great!

Already send it to him.

Best Regards,

E-A Ingmanson

Sent from my iPhone

10 jun 2013 kl. 14:13 skrev Mark Bishop <mailtobishop@gmail.com>:

Emil -

I have sent instructions to LPL to move the BAFC bond to your Close Brothers account number 089 154 CSC63359, "free of payment".

The ISIN is US05946XGH08.

Please forward the attached trade tickets to your applicable account representative.

Contact me if you have any questions.

Regards,

Mark

--

Mark Bishop

[+1 949 678 9574](tel:+19496789574)

[+46 709 933 538](tel:+46709933538)

<[Trade Ticket - Optimus High Yield.pdf](#)>

<[Trade Ticket - ABS to Solid Venture Capital.pdf](#)>

From: Emil Amir Ingmanson ea@solidequity.se
Subject: Re: BAFC bond, ISIN US05946XGH08...
Date: 13 Jun 2013, 16:49:12
To: Mark Bishop mailtobishop@gmail.com

I've sent both to the broker now,

Thank you!

Sent from my iPhone

On 13 Jun 2013, at 11:03, "Mark Bishop" <mailtobishop@gmail.com>
wrote:

Emil -

Attached are the two updated trade tickets.

The one for Optimus High Yield has a settlement date of Thursday, June 20th.

The one for Solid Venture Capital has a settlement date of Friday, June 21st.

Best regards,

Mark

--

Mark Bishop

[+1 949 678 9574](tel:+19496789574)

[+46 709 933 538](tel:+46709933538)

<Trade Ticket - Optimus High Yield.pdf>

<Trade Ticket - ABS to Solid Venture Capital.pdf>

From: Emil Amir Ingmanson eai@solidequity.se
Subject: Re: BAFC bond, ISIN US05946XGH08...
Date: 13 Jun 2013, 17:19:59
To: Mark mailtobishop@gmail.com

Ok, I'll call Carsten ASAP...

Sent from my iPhone

On 13 Jun 2013, at 17:19, "Mark" <mailtobishop@gmail.com> wrote:

Now make sure Close notifies Ulf of trade (calls him) so he can have cash available for settlement. Good reason for you to call him also.

=====

Mark Bishop

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<Trade Ticket - Optimus High Yield.pdf>

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